CHAPTER 12

Data Processing and Analysis

The last several chapters covered the main topics of traditional scientific computing. These topics provide a foundation for most computational work. Starting with this chapter, let's move on to explore data processing and analysis, statistics, and statistical modeling. First, we look at the Pandas data analysis library. This library provides convenient data structures for representing series and tables of data and makes it easy to transform, split, merge, and convert data. These are important steps in the process¹ of cleansing raw data into a tidy form suitable for analysis. The Pandas library builds on top of NumPy. It complements it with features that are particularly useful when handling data, such as labeled indexing, hierarchical indices, data alignment for comparison and merging of datasets, handling of missing data, and much more. As such, the pandas library has become a de facto standard library for high-level data processing in Python, especially for statistics applications. The Pandas library contains only limited support for statistical modeling (namely, linear regression). Other packages are available for more involved statistical analysis and modeling, such as statsmodels, patsy, and scikit-learn, which are covered in later chapters. However, for statistical modeling with these packages, Pandas can still be used for data representation and preparation. The Pandas library is, therefore, a key component in the software stack for data analysis with Python.

■ **Pandas** The Pandas library is a framework for data processing and analysis in Python. At the time of writing, the most recent version of Pandas is 2.3.1. For more information about the Pandas library, and its official documentation, see the project's website at http://pandas.pydata.org.

The primary focus of this chapter is to introduce basic features and usage of the Pandas library. Toward the end of the chapter, we briefly explore the statistical visualization library Seaborn, which is built on top of Matplotlib. This library provides quick and convenient visualization of data represented as a Pandas data structure (or NumPy arrays). Visualization is an essential part of exploratory data analysis, and the Pandas library itself also provides functions for basic data visualization (which also builds on top of Matplotlib). The Seaborn library takes this further by providing additional statistical graphing capabilities and improved styling: the Seaborn library is notable for generating good-looking graphics using default settings.

■ **Seaborn** The Seaborn library is a visualization library for statistical graphics. It builds on Matplotlib and provides easy-to-use functions for common statistical graphs. At the time of writing, the most recent version of Seaborn is 0.12.0. For more information about Seaborn and its official documentation, see https://seaborn.pydata.org/index.html.

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¹Also known as data munging or data wrangling

Importing Modules

This chapter mainly works with the pandas module, which is imported under the name pd.

```
In [1]: import pandas as pd
```

We also require NumPy and Matplotlib, which are imported in the following way.

```
In [2]: import numpy as np
In [3]: import matplotlib.pyplot as plt
```

For a more aesthetically pleasing appearance of Matplotlib figures produced by the pandas library, select a suitable style for statistical graphs using the mpl.style.use function.

```
In [4]: import matplotlib as mpl
...: mpl.style.use('ggplot')
```

Later in this chapter, we use the seaborn module, which we import under the name sns.

```
In [5]: import seaborn as sns
```

Introduction to Pandas

The main focus of this chapter is the pandas library for data analysis. The pandas library mainly provides data structures and methods for representing and manipulating data. The two primary data structures in Pandas are the Series and DataFrame objects, which represent data series and tabular data, respectively. Both objects have an index for accessing elements or rows in the data the object represents. By default, the indices are integers starting from zero, like NumPy arrays, but it is also possible to use any sequence of identifiers as an index.

Series

The merit of indexing a data series with labels rather than integers is apparent even in the simplest examples. Consider the following construction of a Series object. Give the constructor a list of integers to create a Series object representing the provided data. Displaying the object in IPython reveals the data of the Series object together with the corresponding indices.

The resulting object is a Series instance with the data type (dtype) int64, and the elements are indexed by the integers 0, 1, 2, and 3. Using the index and values attributes, we can extract the underlying data for the index and the values stored in the series.

```
In [8]: s.index
Out[8]: RangeIndex(start=0, stop=4, step=1)
In [9]: s.values
Out[9]: array([ 909976, 8615246, 2872086, 2273305], dtype=int64)
```

While using integer-indexed arrays or data series is a fully functional representation of the data, it is not descriptive. For example, if the data represents the population of four European capitals, it is convenient and descriptive to use the city names as indices rather than integers. With a Series object, this is possible, and we can assign the index attribute of a Series object to a list with new indices to accomplish this. We can also set the name attribute of the Series object to give it a descriptive name.

It is now immediately obvious what the data represents. Alternatively, we can set the index and name attributes through keyword arguments to the Series object when created.

While it is perfectly possible to store the data for the populations of these cities directly in a NumPy array, even in this simple example, it is much clearer what the data represent when the data points are indexed with meaningful labels. The benefits of bringing the description of the data closer to the data are even more significant when the complexity of the dataset increases.

We can access elements in a Series by indexing with the corresponding index (label) or directly through an attribute with the same name as the index (if the index label is a valid Python symbol name).

```
In [14]: s["London"]
Out[14]: 8615246
In [15]: s.Stockholm
Out[15]: 909976
```

Indexing a Series object with a list of indices gives a new Series object with a subset of the original data (corresponding to the provided list of indices).

With a data series represented as a Series object, we can easily compute its descriptive statistics using the Series methods count (the number of data points), median (calculate the median), mean (calculate the mean value), std (calculate the standard deviation), min and max (minimum and maximum values), and the quantile (for calculating quantiles).

```
In [17]: s.median(), s.mean(), s.std()
Out[17]: (2572695.5, 3667653.25, 3399048.5005155364)
In [18]: s.min(), s.max()
Out[18]: (909976, 8615246)
In [19]: s.quantile(q=0.25), s.quantile(q=0.5), s.quantile(q=0.75)
Out[19]: (1932472.75, 2572695.5, 4307876.0)
```

All the preceding data are combined in the output of the describe method, which provides a summary of the data represented by a Series object.

```
In [20]: s.describe()
Out[20]: count
                         4.000000
         mean
                  3667653.250000
         std
                  3399048.500516
         min
                   909976.000000
         25%
                  1932472.750000
         50%
                  2572695.500000
         75%
                  4307876.000000
                  8615246.000000
         max
         Name: Population, dtype: float64
```

Using the plot method, we can quickly and easily produce graphs that visualize the data in a Series object (see Figure 12-1). The pandas library uses Matplotlib for plotting, and we can optionally pass a Matplotlib Axes instance to the plot method via the ax argument. The type of the graph is specified using the kind argument (valid options are line, hist, bar, barh, box, kde, density, area, and pie).

```
In [21]: fig, axes = plt.subplots(1, 4, figsize=(12, 3))
    ...: s.plot(ax=axes[0], kind='line', title='line')
    ...: s.plot(ax=axes[1], kind='bar', title='bar')
    ...: s.plot(ax=axes[2], kind='box', title='box')
    ...: s.plot(ax=axes[3], kind='pie', title='pie')
             line
                                      bar
                                                               box
                                                                                        pie
    1e6
  8
                                                                                London
                                                                              Population
                                                                                                 Stockholm
                                                                                     Rome
  Stockholm London
                                    London
                                                             Population
```

Figure 12-1. Examples of plot styles that can be produced with Pandas using the Series.plot method

DataFrame

As shown in previous examples, a pandas Series object provides a convenient container for one-dimensional arrays, which can use descriptive labels for the elements and offers quick access to descriptive statistics and visualization. For higher-dimensional arrays (mainly two-dimensional arrays or tables), the corresponding data structure is the Pandas DataFrame object. It can be viewed as a collection of Series objects with a common index.

There are numerous ways to initialize a DataFrame. For simple examples, the easiest way is to pass a nested Python list or dictionary to the constructor of the DataFrame object. For example, consider an extension of the dataset used in the previous section, where, in addition to the population of each city, we also include a column that specifies which state each city belongs to. We can create the corresponding DataFrame object in the following way.

The result is a tabular data structure with rows and columns. Like with a Series object, we can use labeled indexing for rows by assigning a sequence of labels to the index attribute, and, in addition, we can set the columns attribute to a sequence of labels for the columns.

```
In [24]: df.index = ["Stockholm", "London", "Rome", "Paris"]
In [25]: df.columns = ["Population", "State"]
In [26]: df
Out[26]:
```

	Population	State
Stockholm	909976	Sweden
London	8615246	United Kingdom
Rome	2872086	Italy
Paris	2273305	France

The index and columns attributes can also be set using the corresponding keyword arguments to the DataFrame object when it is created.

An alternative way to create the same data frame, which is sometimes more convenient, is to pass a dictionary with column titles as keys and column data as values.

As before, the underlying data in a DataFrame can be obtained as a NumPy array using the values attribute and the index and column arrays through the index and columns attributes, respectively. Each column in a data frame can be accessed using the column name as an attribute (or by indexing with the column label, e.g., df["Population"]).

The result of extracting a column from a DataFrame is a new Series object, which we can process and manipulate with the methods discussed in the previous section. Rows of a DataFrame instance can be accessed using the loc indexer attribute. Indexing this attribute also results in a Series object, which corresponds to a row of the original data frame.

Passing a list of row labels to the loc indexer results in a new DataFrame that is a subset of the original DataFrame, containing only the selected rows.

```
In [31]: df.loc[["Paris", "Rome"]]
Out[31]:
______
```

	Population	State
Paris	2273305	France
Rome	2872086	Italy

The loc indexer can also select both rows and columns simultaneously by passing a row label (or a list thereof) and a column label (or a list thereof). The result is a DataFrame, a Series, or an element value, depending on the number of selected columns and rows.

We can compute descriptive statistics using the same methods used for Series objects. When invoking those methods (mean, std, median, min, max, etc.) for a DataFrame, the calculation is performed for each column with numerical data types.

In this case, only one of the two columns has a numerical data type (the one named Population). Using the DataFrame info method and the dtypes attribute, we can obtain a summary of the content in a DataFrame and the data types of each column.

The real advantages of using pandas emerge when dealing with larger and more complex datasets than the examples presented so far. Such data can rarely be defined as explicit lists or dictionaries, which can be passed to the DataFrame initializer. A more realistic situation is that the data must be read from a file or other external sources. The pandas library supports numerous methods for reading data from files of different formats. Here, use the read_csv function to read in data and create a DataFrame object from a CSV file.² This function accepts many optional arguments for tuning its behavior. See the docstring help(pd.read_csv) for details. Some of the most useful arguments are header (specifies which row, if any, contains a header with column names), skiprows (number of rows to skip before starting to read data, or a list of line numbers to skip), delimiter (the character that is used as a delimiter between column values), encoding (the name of the encoding used in the file, e.g., utf-8), and nrows (number of rows to read). The first and only mandatory argument to the pd.read_csv function is a filename or a URL to the data source. For example, to read a dataset stored in a file called european_cities.csv, of which the first five lines are shown in the following code, we can call pd.read_csv("european_cities.csv"), since the default delimiter is "," and the header is by default taken from the first line. However, we could also write out all these options explicitly.

²CSV, or comma-separated values, is a common text format where rows are stored in lines and columns are separated by a comma (or some other text delimiter). See Chapter 18 for more details about this and other file formats.

³This dataset was obtained from the Wiki page: http://en.wikipedia.org/wiki/Largest_cities_of_the_European_Union_by_population_within_city_limits

This dataset is similar to the example data used earlier in this chapter, but now there are additional columns and many more rows for other cities. Once a dataset is read into a DataFrame object, it is useful to start by inspecting the summary given by the info method to begin forming an idea of the dataset's properties.

Here, there are 105 rows in this dataset and that it has five columns. Only the Rank column is of a numerical data type. In particular, the Population column is not yet of numeric data type because its values are of the format "8,615,246" and are therefore interpreted as string values by the read_csv function. It is also informative to display a tabular view of the data. However, this dataset is too large to display in full. In situations like this, the head and tail methods are handy for creating a truncated dataset containing the first few and last few rows, respectively. These functions take an optional argument specifying how many rows to include in the truncated DataFrame. Note also that df.head(n) is equivalent to df[:n], where n is an integer.

In	[39]:	<pre>df_pop.head()</pre>
	[39]:	

	Rank	City	State	Population	Date of census
0	1	London	United Kingdom	8,615,246	1 June 2014
1	2	Berlin	Germany	3,437,916	31 May 2014
2	3	Madrid	Spain	3,165,235	1 January 2014
3	4	Rome	Italy	2,872,086	30 September 2014
4	5	Paris	France	2,273,305	1 January 2013

Displaying a truncated DataFrame gives a good idea of what the data looks like and what remains to be done before the data is ready for analysis. It is common to transform columns in one way or another and reorder the table by sorting by a specific column or by ordering the index. The following explores some methods for modifying DataFrame objects. First, we can create new columns and update columns in a DataFrame simply by assigning a Series object to the DataFrame indexed by the column name, and we can delete columns using the Python del keyword.

The apply method is a powerful tool to transform the content in a column. It creates and returns a new Series object for which a function passed to apply has been applied to each element in the original column. For example, we can use the apply method to transform the elements in the Population column from strings to integers by passing a lambda function that removes the "," characters from the strings and casts the results to an integer. Here, we assign the transformed column to a new one named NumericPopulation. Using the same method, tidy up the State values by removing extra white spaces in its elements using the string method strip.

	Rank	City	State	Population	Date of census	NumericPopulation
0	1	London	United Kingdom	8,615,246	1 June 2014	8615246
1	2	Berlin	Germany	3,437,916	31 May 2014	3437916
2	3	Madrid	Spain	3,165,235	1 January 2014	3165235
3	4	Rome	Italy	2,872,086	30 September 2014	2872086
4	5	Paris	France	2,273,305	1 January 2013	2273305

Inspecting the data types of the columns in the updated DataFrame confirms that the new column NumericPopulation is indeed of integer type (while the Population column is unchanged).

```
In [44]: df_pop.dtypes
Out[44]: Rank int64
City object
State object
Population object
Date of census object
NumericPopulation int64
dtype: object
```

We may also need to change the index to one of the columns of the DataFrame. For example, we could use the City column as an index in the current case. We can accomplish this using the set_index method, which takes as an argument the name of the column to use as an index. The result is a new DataFrame object, and the original DataFrame is unchanged. Furthermore, using the sort_index method, we can sort the data frame with respect to the index.

```
In [45]: df_pop2 = df_pop.set_index("City")
In [46]: df_pop2 = df_pop2.sort_index()
In [47]: df_pop2.head()
Out[47]:
```

City	Rank	State	Population	Date of census	NumericPopulation
Aarhus	92	Denmark	326,676	1 October 2014	326676
Alicante	86	Spain	334,678	1 January 2012	334678
Amsterdam	23	Netherlands	813,562	31 May 2014	813562
Antwerp	59	Belgium	510,610	1 January 2014	510610
Athens	34	Greece	664,046	24 May 2011	664046

The sort_index method also accepts a list of column names, which creates a hierarchical index. A hierarchical index uses tuples of index labels to address rows in the data frame. We can use the sort_index method with the integer-valued argument level to sort the rows in a DataFrame according to the nth level of the hierarchical index, where level=n. The following example creates a hierarchical index with State and City as indices and uses the sort_index method to sort by the first index (State).

State	City	Rank	Population	Date of census
Austria	Vienna	7	1794770	1 January 2015
Belgium	Antwerp	59	510610	1 January 2014
	Brussels	16	1175831	1 January 2014
Bulgaria	Plovdiv	84	341041	31 December 2013
	Sofia	14	1291895	14 December 2014
	Varna	85	335819	31 December 2013
Croatia	Zagreb	24	790017	31 March 2011

A DateFrame with a hierarchical index can be partially indexed using only its zeroth-level index (df3.loc["Sweden"]) or completely indexed using a tuple of all hierarchical indices (df3.loc[("Sweden", "Gothenburg")]).

City	Rank	Population	Date of census	NumericPopulation
Gothenburg	53	528,014	31 March 2013	528014
Malmö	102	309,105	31 March 2013	309105
Stockholm	20	909,976	31 January 2014	909976

If we want to sort by a column rather than the index, we can use the sort_values method. It takes a column name, or a list of column names, with respect to which the DataFrame is to be sorted. It also accepts the keyword argument ascending, which is a Boolean or a list of Boolean values that specifies whether the corresponding column is to be sorted in ascending or descending order.

City	Rank	State	Population	Date of census	NumericPopulation
Nottingham	103	United Kingdom	308,735	30 June 2012	308735
Wirral	97	United Kingdom	320,229	30 June 2012	320229
Coventry	94	United Kingdom	323,132	30 June 2012	323132
Wakefield	91	United Kingdom	327,627	30 June 2012	327627
Leicester	87	United Kingdom	331,606	30 June 2012	331606

With categorical data such as the State column, it is often interesting to summarize how many values of each category a column contains. Such counts can be computed using the value_counts method (of the Series object). For example, we can use the following to count the number of cities each country has on the list of the 105 largest cities in Europe.

This example shows that the state with the largest number of cities on the list is Germany, with 19 cities, followed by the United Kingdom, with 16 cities, and so on. A related question is how large the total population of all cities within a state is. To answer this type of question, we can proceed in two ways: First, we can create a hierarchical index using State and City and use the groupby and the sum methods to reduce the DataFrame along one of the indices. In this case, we want to sum over all entries within the index level State, so we can use groupby(level="State").sum(), which eliminates the City index. For presentation, also sort the resulting DataFrame in descending order of the column NumericPopulation.

State	NumericPopulation
United Kingdom	16011877
Germany	15119548
Spain	10041639
Italy	8764067
Poland	6267409

Second, we can obtain the same results using the groupby method with a column name instead of index level as an argument. It allows grouping rows of a DataFrame by the values of a given column and apply a reduction function on the resulting object (e.g., sum, mean, min, max, etc.). The result is a new DataFrame with the grouped-by column as an index. Using this method, we can compute the total population of the 105 cities, grouped by state, in the following way.

Note that the columns "State" and "NumericPopulation" were selected from the data frame by indexing with a list of column names we need in the group by aggregation. The drop method with the keyword argument axis=1 could also have removed a column (use axis=0 to drop rows) from the DataFrame. Finally, use the plot method of the Series object to plot bar graphs for the city count and the total population. The results are shown in Figure 12-2.

```
In [59]: fig, (ax1, ax2) = plt.subplots(1, 2, figsize=(12, 4))
     ...: city counts.plot(kind='barh', ax=ax1)
     ...: ax1.set xlabel("# cities in top 105")
     ...: df pop5.NumericPopulation.plot(kind='barh', ax=ax2)
     ...: ax2.set xlabel("Total pop. in top 105 cities")
   Slovakia Slovak Republic -
                                                           Slovakia Slovak Republic
               Estonia
Ireland
                                                                       Ireland
         United Kingdom
                                                                 Germany
United Kingdom
                                    10.0 12.5 15.0 17.5
                                                                                                     1.25
                            5.0
                                                                                      0.50
                                                                                           0.75
                                                                                                1.00
```

Figure 12-2. The number of cities in the list of the top 105 most populated cities in Europe (left) and the total population in those cities (right), grouped by state

Total pop. in top 105 cities

cities in top 105

Time Series

Time series are a common form of data in which a quantity is given, for example, at regularly or irregularly spaced timestamps or for fixed or variable time spans (periods). In pandas, there are dedicated data structures for representing these types of data. Series and DataFrame can have both columns and indices with data types describing timestamps and time spans. When dealing with temporal data, it is particularly useful to index the data with time data types. Using pandas time-series indexers, DatetimeIndex and PeriodIndex, we can carry out many common date, time, period, and calendar operations, such as selecting time ranges and shifting and resampling the data points in a time series.

To generate a sequence of dates that can be used as an index in a pandas Series or DataFrame objects, we can, for example, use the date_range function. It takes the starting point as a date and time string (or a datetime object from the Python standard library) as a first argument, and the number of elements in the range can be set using the periods keyword argument.

To specify the frequency of the timestamps (which defaults to one day), we can use the freq keyword argument, and instead of using periods to specify the number of points, we can give both starting and ending points as date and time strings (or datetime objects) as the first and second arguments. For example, we can use the following to generate hourly timestamps between 00:00 and 12:00 on 2015-01-01.

```
In [61]: pd.date_range("2015-1-1 00:00", "2015-1-1 12:00", freq="H")
Out[61]: <class 'pandas.tseries.index.DatetimeIndex'>
        [2015-01-01 00:00:00, ..., 2015-01-01 12:00:00]
        Length: 13, Freq: H, Timezone: None
```

The date_range function returns an instance of DatetimeIndex, which can be used, for example, as an index for a Series or DataFrame object.

The elements of a DatetimeIndex object can, for example, be accessed using indexing with date and time strings. An element in a DatetimeIndex is of the type Timestamp, whivch is a pandas object that extends the standard Python datetime object (see the datetime module in the Python standard library).

```
In [64]: ts1["2015-1-3"]
Out[64]: 2
In [65]: ts1.index[2]
Out[65]: Timestamp('2015-01-03 00:00:00', offset='D')
```

In many aspects, a Timestamp and datetime object are interchangeable, and the Timestamp class has, like the datetime class, attributes for accessing time fields such as year, month, day, hour, minute, and so on. However, a notable difference between Timestamp and datetime is that Timestamp stores a timestamp with nanosecond resolution, while a datetime object only uses microsecond resolution.

```
In [66]: ts1.index[2].year, ts1.index[2].month, ts1.index[2].day
Out[66]: (2015, 1, 3)
In [67]: ts1.index[2].nanosecond
Out[67]: 0
```

We can convert a Timestamp object to a standard Python datetime object using the to_pydatetime method.

```
In [68]: ts1.index[2].to_pydatetime()
Out[68]: datetime.datetime(2015, 1, 3, 0, 0)
```

We can use a list of datetime objects to create a pandas time series.

Data that is defined for sequences of time spans can be represented using Series and DataFrame objects that are indexed using the PeriodIndex class. We can construct an instance of the PeriodIndex class explicitly by passing a list of Period objects and then specify it as an index when creating a Series or DataFrame object.

```
In [72]: periods = pd.PeriodIndex([pd.Period('2015-01'),
                                   pd.Period('2015-02'),
    ...:
                                   pd.Period('2015-03')])
    . . . :
In [73]: ts3 = pd.Series(np.random.rand(3), index=periods)
In [74]: ts3
Out[74]: 2015-01
                    0.969817
         2015-02
                    0.086097
                    0.016567
         2015-03
         Freq: M, dtype: float64
In [75]: ts3.index
Out[75]: <class 'pandas.tseries.period.PeriodIndex'>
         [2015-01, ..., 2015-03]
         Length: 3, Freq: M
```

We can also convert a Series or DataFrame object indexed by a DatetimeIndex object to a PeriodIndex using the to_period method (which takes an argument that specifies the period frequency, here 'M' for month).

The remaining part of this section explores select features of pandas time series through examples. Let's look at manipulating two-time series containing temperature measurement sequences at given timestamps. There is one dataset for an indoor temperature sensor and one for an outdoor temperature sensor, with observations approximately every 10 minutes during most of 2014. The two data files, temperature_indoor_2014.tsv and temperature_outdoor_2014.tsv, are TSV (tab-separated values, a variant of the CSV format) files with two columns: the first column contains Unix timestamps (seconds since Jan 1, 1970), and the second column is the measured temperature in degree Celsius. For example, the following are the first five lines in the outdoor dataset.

```
In [77]: !head -n 5 temperature_outdoor_2014.tsv
1388530986     4.380000
1388531586     4.250000
1388532187     4.190000
1388532787     4.060000
1388533388     4.060000
```

We can read the data files using read_csv by specifying that the delimiter between columns is the TAB character: delimiter="\t". When reading the two files, we also explicitly specify the column names using the names keyword argument since the files in this example do not have header lines with the column names.

Once we have created DataFrame objects for the time-series data, inspecting the data by displaying the first few lines is informative.

```
In [80]: df1.head()
Out[80]:
```

	time	outdoor
0	1388530986	4.38
1	1388531586	4.25
2	1388532187	4.19
3	1388532787	4.06
4	1388533388	4.06

The next step toward a meaningful representation of the time-series data is to convert the Unix timestamps to date and time objects using $to_datetime$ with the unit="s" argument. Furthermore, we localize the timestamps (assigning a time zone) using $tz_localize$ and convert the time zone attribute to the Europe/Stockholm time zone using $tz_convert$. We also set the time column as an index using $tz_convert$.

Time	outdoor
2014-01-01 00:03:06+01:00	4.38
2014-01-01 00:13:06+01:00	4.25
2014-01-01 00:23:07+01:00	4.19
2014-01-01 00:33:07+01:00	4.06
2014-01-01 00:43:08+01:00	4.06

Displaying the first few rows of the data frame for the outdoor temperature dataset shows that the index is a date and time object. A time series index represented as proper date and time objects (in contrast to using integers representing the Unix timestamps, for example) allows us to easily perform many time-oriented operations. Before exploring the data in more detail, let's plot the two time series to understand what the data looks like. We can use the DataFrame.plot method; the results are shown in Figure 12-3. Note that data is missing for a part of August. Imperfect data is a common problem, and handling missing data appropriately is an important part of the mission statement of the pandas library.

```
In [86]: fig, ax = plt.subplots(1, 1, figsize=(12, 4))
    ...: df1.plot(ax=ax)
    ...: df2.plot(ax=ax)
```

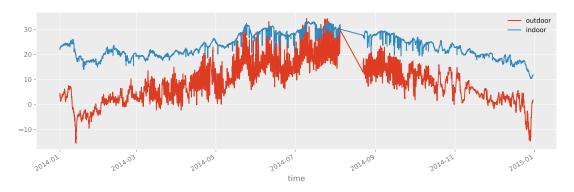


Figure 12-3. Plot of the time series for indoor and outdoor temperature

It is also illuminating to display the result of the info method of the DataFrame object. Doing so tells we that this dataset has nearly 50,000 data points and contains data points starting at 2014-01-01 00:03:06 and ending at 2014-12-30 23:56:35.

```
In [87]: df1.info()
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 49548 entries, 2014-01-01 00:03:06+01:00 to 2014-12-30 23:56:35+01:00
Data columns (total 1 columns):
outdoor     49548 non-null float64
dtypes: float64(1) memory usage: 774.2 KB
```

A common operation on time series is to select and extract parts of the data. For example, from the full dataset containing all of 2014, we may be interested in selecting and analyzing only the data for January. In pandas, we can accomplish this in several ways. For example, we can use Boolean indexing of a DataFrame

to create a DataFrame for a subset of the data. To create the Boolean indexing mask that selects the data for January, we can use the pandas time-series features that allow us to compare the time-series index with string representations of a date and time. In the following code, expressions like dfl.index >= "2014-1-1", where dfl.index is a time DateTimeIndex instance, result in a Boolean NumPy array that can be used as a mask to select the desired elements.

Alternatively, we can use slice syntax directly with date and time strings.

```
In [91]: df2 jan = df2["2014-1-1":"2014-1-31"]
```

The results are two DataFrame objects, df1_jan and df2_jan, containing data only for January. Plotting this subset of the original data using the plot method results in the graph shown in Figure 12-4.

```
In [92]: fig, ax = plt.subplots(1, 1, figsize=(12, 4))
...: df1_jan.plot(ax=ax)
...: df2_jan.plot(ax=ax)
```

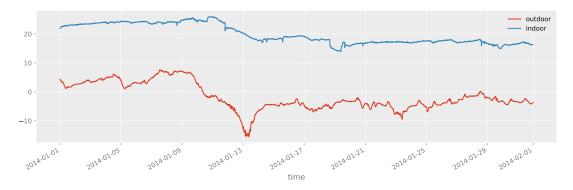


Figure 12-4. Plot of the time series for indoor and outdoor temperature for a selected month (January)

Like the datetime class in Python's standard library, the Timestamp class used in pandas to represent time values has attributes for accessing fields such as year, month, day, hour, minute, and so on. These fields are particularly useful when processing time series. For example, suppose we wish to calculate the average temperature for each month of the year. In this case, let's begin by creating a new column, month, which we assign to the month field of the Timestamp values of the DatetimeIndex indexer. To extract the month field from each Timestamp value, we first call reset_index to convert the index to a column in the data frame (in which case the new DataFrame object falls back to using an integer index), after which we can use the apply function on the newly created time column.⁴

⁴We can also directly use the month method of the DatetimeIndex index object, but for the sake of demonstration, a more explicit approach is used here.

```
In [93]: df1_month = df1.reset_index()
In [94]: df1_month["month"] = df1_month.time.apply(lambda x: x.month)
In [95]: df1_month.head()
Out[95]:
```

	time	outdoor	month
0	2014-01-01 00:03:06+01:00	4.38	1
1	2014-01-01 00:13:06+01:00	4.25	1
2	2014-01-01 00:23:07+01:00	4.19	1
3	2014-01-01 00:33:07+01:00	4.06	1
4	2014-01-01 00:43:08+01:00	4.06	1

Next, we can group the DataFrame by the new month field and aggregate the grouped values using the mean function for computing the average within each group.

After repeating the same process for the second DataFrame (indoor temperatures), we can combine df1 month and df2 month into a single DataFrame using the join method.

```
In [100]: df_month = df1_month.join(df2_month)
In [101]: df_month.head(3)
Out[101]:
```

time	outdoor	indoor
1	-1.776646	19.862590
2	2.231613	20.231507
3	4.615437	19.597748

We have leveraged Pandas' data processing capabilities in only a few lines of code to transform and compute with the data. There are often many ways to combine the tools provided by pandas to do the same or a similar analysis. For the current example, we can do the whole process in a single line of code using the to_period and groupby methods and the concat function (which, like join, combines DataFrame into a single DataFrame).

time	outdoor	indoor
2014-01	-1.776646	19.862590
2014-02	2.231613	20.231507
2014-03	4.615437	19.597748

To visualize the results, plot the average monthly temperatures as a bar plot and a boxplot using the DataFrame method plot. The result is shown in Figure 12-5.

```
In [104]: fig, axes = plt.subplots(1, 2, figsize=(12, 4))
    ...: df_month.plot(kind='bar', ax=axes[0])
    ...: df month.plot(kind='box', ax=axes[1])
```

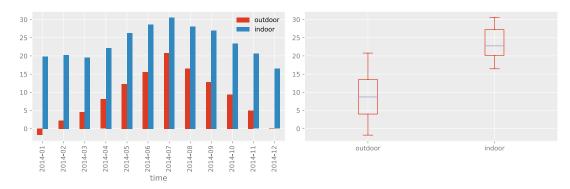


Figure 12-5. Average indoor and outdoor temperatures per month (left) and a boxplot for monthly indoor and outdoor temperature (right)

Finally, a handy feature of the pandas time-series objects is the ability to up- and down-sample the time series using the resample method. Resampling means changing the number of data points in a time series. It can be either increased (up-sampling) or decreased (down-sampling). For up-sampling, we need to choose a method for filling in the missing values, and for down-sampling, we need to select a method for aggregating multiple sample points between each new sample point. The resample method expects a string that specifies the new period of data points in the resampled time series as the first argument. For example, the string H represents one hour, the string D one day, the string M one month, and so on. We can combine these in simple expressions, such as 7D, which denotes seven days. The resample method returns a resampler object for which we can invoke aggregation methods, such as mean and sum, to obtain the resampled data.

To illustrate using the resample method, consider the previous two-time series with temperature data. The original sampling frequency is roughly 10 minutes, which amounts to many data points over a year. For plotting purposes or to compare the two-time series sampled at slightly different timestamps, it is often necessary to downsample the original data. This can give less busy graphs and regularly spaced time series that can be readily compared to each other. The following code resamples the outdoor temperature time series to four different sampling frequencies and plots the resulting time series. We also resample the outdoor and indoor time series to daily averages that we subtract to obtain the daily average temperature difference between indoors and outdoors throughout the year (see Figure 12-6). These types of manipulations are convenient when dealing with time series, and it is one of the many areas in which the pandas library shines.

⁵There are a large number of available time-unit codes. For more information, see the "Offset aliases" and "Anchored offsets" sections in the Pandas reference manual.

```
In [105]: df1 hour = df1.resample("H").mean()
In [106]: df1 hour.columns = ["outdoor (hourly avg.)"]
In [107]: df1 day = df1.resample("D").mean()
In [108]: df1_day.columns = ["outdoor (daily avg.)"]
In [109]: df1 week = df1.resample("7D").mean()
In [110]: df1 week.columns = ["outdoor (weekly avg.)"]
In [111]: df1 month = df1.resample("M").mean()
In [112]: df1 month.columns = ["outdoor (monthly avg.)"]
In [113]: df_diff = (df1.resample("D").mean().outdoor -
                       df2.resample("D").mean().indoor)
In [114]: fig, (ax1, ax2) = plt.subplots(2, 1, figsize=(12, 6))
     ...: df1 hour.plot(ax=ax1, alpha=0.25)
     ...: df1 day.plot(ax=ax1)
     ...: df1 week.plot(ax=ax1)
         : df1 month.plot(ax=ax1)
     ...: df diff.plot(ax=ax2)
     ...: ax2.set title("temperature difference between outdoor and indoor")
     ...: fig.tight layout()
  30
                                                outdoor (hourly avg.)
                                                outdoor (daily avg.)
                                                outdoor (weekly avg.)
                                                outdoor (monthly avg.)
                                   May
                                                    lul
                                                                    Sep
                                                                            Oct
                                                                                    Nov
                                                                                            Dec
                                                            Aug
   Jan
2014
                                                   time
                              temperature difference between outdoor and indoor
  -5
 -10
 -20
 -30
           Feb
                   Mar
                           Apr
                                   May
                                           lun
                                                    Jul
                                                            Aug
                                                                    Sep
                                                                                    Nov
   Jan
2014
```

Figure 12-6. Outdoor temperature, resampled to hourly, daily, weekly, and monthly averages (top). Daily temperature difference between outdoors and indoors (bottom)

As an illustration of up-sampling, consider the following example, which resamples the data frame df1 to a sampling frequency of 5 minutes, using three different aggregation methods (mean, ffill for forward-fill, and bfill for back-fill). The original sample frequency is approximately 10 minutes, so this resampling is up-sampling. The result is three new data frames combined into a single DataFrame object using the concat function. The first five rows in the data frame are also shown in the following example. Note that every second data point is a new sample point, and depending on the value of the aggregation method, those values are filled (or not) according to the specified strategies. When no fill strategy is selected, the corresponding values are marked as missing using the NaN value.

time	None	ffill	bfill
2014-01-01 00:00:00+01:00	4.38	4.38	4.38
2014-01-01 00:05:00+01:00	NaN	4.38	4.25
2014-01-01 00:10:00+01:00	4.25	4.25	4.25
2014-01-01 00:15:00+01:00	NaN	4.25	4.19
2014-01-01 00:20:00+01:00	4.19	4.19	4.19

The Seaborn Graphics Library

The Seaborn graphics library is built on top of Matplotlib, and it provides functions for generating graphs that are useful when working with statistics and data analysis, including distribution plots, kernel-density plots, joint distribution plots, factor plots, heatmaps, facet plots, and several ways of visualizing regressions. It also provides methods for coloring data in graphs and numerous well-crafted color palettes. The Seaborn library is created with close attention to the aesthetics of the graphs it produces, and the graphs generated by the library tend to be both good-looking and informative. The Seaborn library distinguishes itself from the underlying Matplotlib library in that it provides polished higher-level graph functions for a specific application domain, namely, statistical analysis and data visualization. The ease with which standard statistical graphs can be generated with the library makes it a valuable tool in exploratory data analysis.

To start using the Seaborn library, set a style for the graphs it produces using the sns.set function. Let's work with the style called darkgrid, which produces graphs with a gray background (also try the whitegrid style).

```
In [116]: sns.set(style="darkgrid")
```

Importing seaborn and setting a style for the library alters the default settings for how Matplotlib graphs appear, including graphs produced by the pandas library. For example, consider the following plot of the previously used indoor and outdoor temperature time series. The resulting graph is shown in Figure 12-7, and although the graph was produced using the pandas DataFrame method plot, using the sns.set function has changed the graph's appearance (compare with Figure 12-3).



Figure 12-7. Time-series plot produced by Matplotlib using the Pandas library, with a plot style that the Seaborn library sets up

Apart from generating good-looking graphics, the Seaborn library's main strength is its collection of easy-to-use statistical plots. Examples are the kdeplot and histplot, which plot a kernel-density estimate plot and a histogram plot with a kernel-density estimate overlaid on top of the histogram. For example, the following two lines of code produce the graph shown in Figure 12-8. The solid blue and green lines in this figure are the kernel-density estimates that can also be graphed separately using the kdeplot function (not shown here).

```
In [121]: sns.histplot(
    ...:    df_temp.to_period("M")["outdoor"]["2014-04"].dropna().values,
    ...:    bins=50, kde=True)
    ...: sns.histplot(
    ...:    df_temp.to_period("M")["indoor"]["2014-04"].dropna().values,
    ...:    bins=50, kde=True)
```

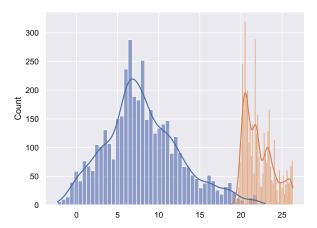


Figure 12-8. The histogram (bars) and kernel-density plots (solid lines) for the subset of the indoor and outdoor datasets that correspond to April

The kdeplot function can also operate on two-dimensional data, showing a contour graph of the joint kernel-density estimate. We can use the jointplot function to plot the joint distribution for two separate datasets. The following example uses the kdeplot and jointplot to show the correlation between the indoor and outdoor data series, which are resampled to hourly averages before visualized. (Missing values are dropped using the dropna method, since the functions from the seaborn module do not accept arrays with missing data.) The results are shown in Figure 12-9.

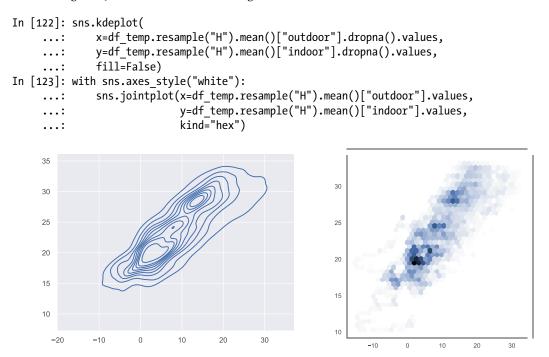


Figure 12-9. Two-dimensional kernel-density estimate contours (left) and the joint distribution for the indoor and outdoor temperature datasets (right). The outdoor temperatures are shown on the x axis, and the indoor temperatures are on the y axis

The seaborn library also provides functions for working with categorical data. A simple example of a graph type often useful for datasets with categorical variables is the standard boxplot for visualizing a dataset's descriptive statistics (min, max, median, and quartiles). An interesting twist on the standard boxplot is the violin plot, in which the kernel-density estimate is shown in the width of the boxplot. The boxplot and violinplot functions can produce such graphs, as shown in the following example, and the resulting graph is shown in Figure 12-10.

```
In [124]: fig, (ax1, ax2) = plt.subplots(1, 2, figsize=(8, 4))
...: sns.boxplot(df_temp.dropna(), ax=ax1, palette="pastel")
...: sns.violinplot(df_temp.dropna(), ax=ax2, palette="pastel")
```

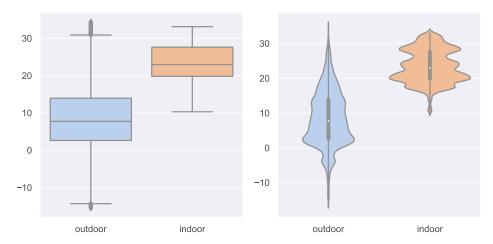


Figure 12-10. A boxplot (left) and violin plot (right) for the indoor and outdoor temperature datasets

As a further example of violin plots, consider the outdoor temperature dataset partitioned by the month, which can be produced by passing the month field of the data frame index as a second argument (used to group the data into categories). The resulting graph, shown in Figure 12-11, provides a compact and informative visualization of the distribution of temperatures for each month of the year.

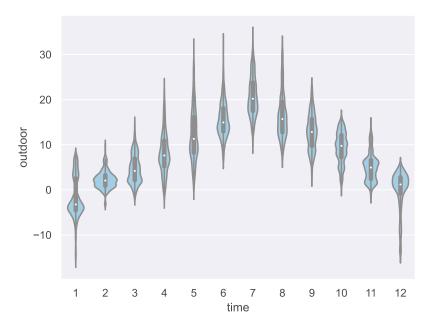


Figure 12-11. Violin plot for the outdoor temperature grouped by month

Heatmaps are another type of graph that is handy when dealing with categorical variables, especially for variables with many categories. The Seaborn library provides the heatmap function for generating this type of graph. For example, working with the outdoor temperature dataset, we can create two categorical columns, month and hour, by extracting those fields from the index and assigning them to new columns in the data field. Next, we can use the pivot_table function in pandas to pivot the columns into a table (matrix) where two selected categorical variables constitute the new index and columns. Here, let's pivot the temperature dataset so that the hours of the day are the columns and the months of the year are the rows (index). To aggregate the multiple data points that fall within each hour-month category, use aggfunc=np. mean argument to compute the mean of all the values.

```
In [126]: df_temp["month"] = df_temp.index.month
    ...: df_temp["hour"] = df_temp.index.hour
In [127]: table = pd.pivot_table(
    ...: df_temp, values='outdoor', index=['month'], columns=['hour'],
    ...: aggfunc=np.mean)
```

Once we have created a pivot table, we can visualize it as a heatmap using the heatmap function in Seaborn. The result is shown in Figure 12-12.

```
In [128]: fig, ax = plt.subplots(1, 1, figsize=(8, 4))
...: sns.heatmap(table, ax=ax)
```

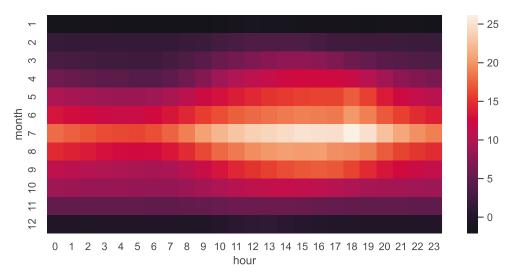


Figure 12-12. A heatmap of the outdoor temperature data grouped by the hour of the day and month of the year

The Seaborn library contains many more statistical visualization tools than we have been able to survey here. However, I hope that looking at a few examples of what this library can do illustrates the essence of the Seaborn library—a convenient tool for statistical analysis and exploration of data that can produce many standard statistical graphs with minimal effort. The upcoming chapters demonstrate further examples of applications of the Seaborn library.

Summary

This chapter explored data representation and processing using the Pandas library and briefly surveyed the statistical graphics tools provided by the Seaborn visualization library. The Pandas library provides the backend of much data wrangling done with Python. It achieves this by adding a higher-level abstraction layer in the data representation on top of NumPy arrays, with additional methods for operating on the underlying data. The ease with which data can be loaded, transformed, and manipulated makes it an invaluable part of the data processing workflow in Python. The Pandas library also contains essential functions for visualizing the data represented by its data structures. Visualizing data represented as the Pandas series and data frames quickly is an important tool in exploratory data analytics and for presentation. The Seaborn library takes this a step further and provides a rich collection of statistical graphs that can be produced often with a single line of code. Many functions in the Seaborn library can operate directly on Pandas data structures.

Further Reading

A great introduction to the Pandas library is given by the original creator of the library in *Python for Data Analysis* by W. McKinney (O'Reilly 2013), and it is also a rather detailed introduction to NumPy. The Pandas official documentation, available at http://pandas.pydata.org/pandas-docs/stable, provides an accessible and detailed description of the library's features. Another good online resource for learning Pandas is http://github.com/jvns/pandas-cookbook. For data visualization, we looked at the Seaborn Library, and it is well described in the documentation available on its website. With respect to higher-level

visualization tools, it is also worth exploring the ggplot library for Python, http://ggplot.yhathq.com, which is an implementation based on the renowned *The Grammar of Graphics* by L. Wilkinson (Springer, 2005). This library is also closely integrated with the Pandas library, providing convenient statistical visualization tools when analyzing data. For more information about visualization in Python, see *Beginning Python Visualization* by S. Vaingast (Apress, 2014).